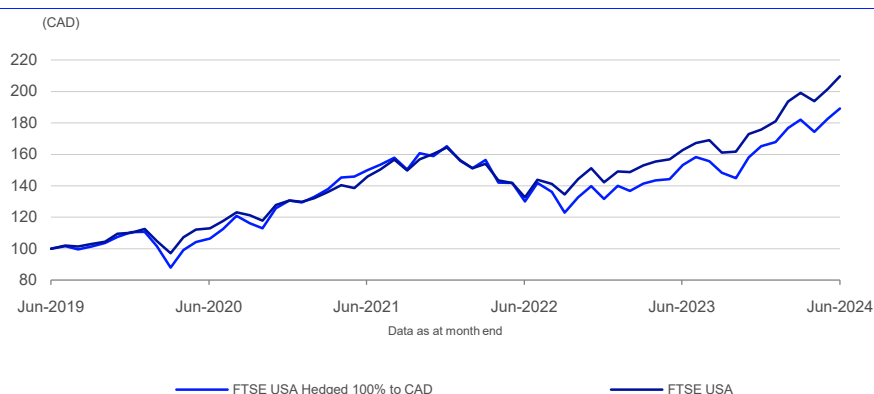


# FTSE USA Hedged 100% to CAD Index

Data as at: 28 June 2024

The FTSE USA Hedged 100% to CAD Index is a market-capitalization weighted index designed to provide market participants with a tool to benchmark and analyze US investments. The index can also be used as a tool in the creation of a wide variety of financial products such as index-linked funds and exchange traded funds. The FTSE USA Index is a market-capitalization weighted index representing the performance of US large and mid cap stocks and is derived from the FTSE Global Equity Index Series, which covers 98% of the world's investable market capitalization. This hedged to CAD version is designed to help Canadian investors manage the currency risk of holding stocks traded in foreign currencies.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (CAD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE USA Hedged 100% to CAD	3.9	14.6	14.6	23.4	26.2	89.1	8.1	13.6	11.2	17.6	18.5
FTSE USA	5.3	19.2	19.2	28.9	43.7	109.6	12.8	16.0	11.0	15.4	14.1

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Total Return

Index % (CAD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE USA Hedged 100% to CAD	13.9	0.7	11.3	21.5	-5.9	30.0	18.2	26.4	-20.3	25.4
FTSE USA	23.5	21.2	8.0	14.1	4.1	25.0	18.7	25.8	-13.4	23.6

## FEATURES

### Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Freely available index rules are overseen by an independent committee of leading market professionals.

### Availability

The index is calculated based on price and total return methodologies, available end-of-day.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (CADm)	Wgt %
Microsoft Corp	Software and Computer Services	4,541,973	7.05
Apple Inc.	Technology Hardware and Equipment	4,183,731	6.50
Nvidia	Technology Hardware and Equipment	4,014,701	6.23
Amazon.Com	Retailers	2,453,089	3.81
Meta Platforms Inc	Software and Computer Services	1,509,628	2.34
Alphabet Class A	Software and Computer Services	1,462,991	2.27
Alphabet Class C	Software and Computer Services	1,234,467	1.92
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	1,052,355	1.63
Broadcom	Technology Hardware and Equipment	997,568	1.55
JPMorgan Chase & Co	Banks	792,107	1.23
Totals		22,242,610	34.53

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (CADm)	Wgt %
10	Technology	83	24,194,351	37.56
15	Telecommunications	14	1,295,862	2.01
20	Health Care	68	7,301,178	11.34
30	Financials	77	6,548,564	10.17
35	Real Estate	35	1,406,892	2.18
40	Consumer Discretionary	89	8,844,550	13.73
45	Consumer Staples	36	2,791,823	4.33
50	Industrials	98	7,086,433	11.00
55	Basic Materials	20	959,443	1.49
60	Energy	25	2,387,761	3.71
65	Utilities	34	1,595,779	2.48
Totals		579	64,412,636	100.00

Index Characteristics

Attributes	FTSE USA
Number of constituents	579
Net MCap (CADm)	64,412,636
Dividend Yield %	1.31
Constituent Sizes (Net MCap CADm)	
Average	111,248
Largest	4,541,973
Smallest	557
Median	40,182
Weight of Largest Constituent (%)	7.05
Top 10 Holdings (% Index MCap)	34.53

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

30 December 2011

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

CAD

Review Dates

Semi-annually in March and September

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